

100

Define Complete Set of Contracts Guaranteeing an Initial Settlement Value At At Least One Particular Time and Corresponding to a Settlement Value Based Upon the Initial Settlement Value and, in a Preferred embodiment, an Interest Rate Effect, If Necessary

102

Optionally Allowing a Market Participant(s) to Trade the Complete Set for the Settlement Value and/or the Settlement Value for the Complete Set

104

Figure 1A

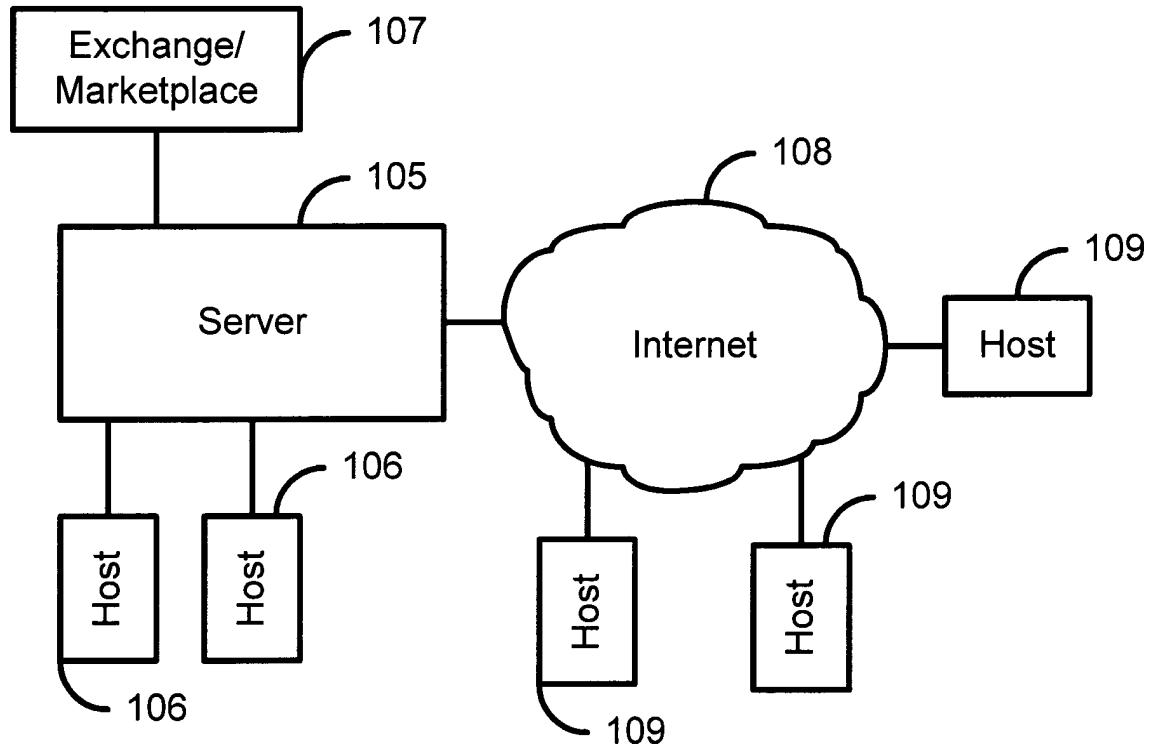


Figure 1B

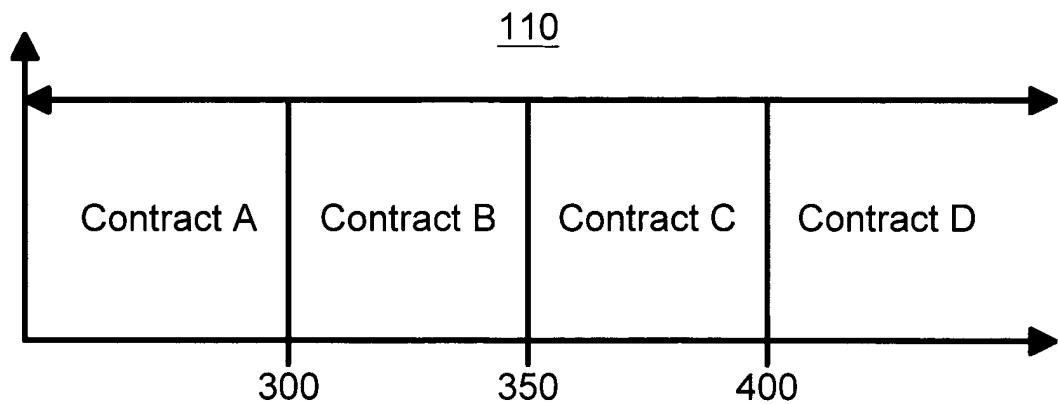


Figure 2A

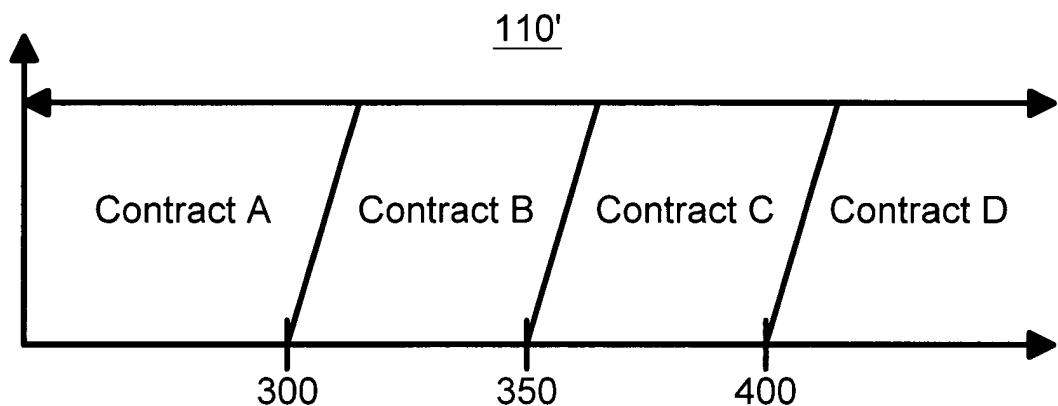


Figure 2B

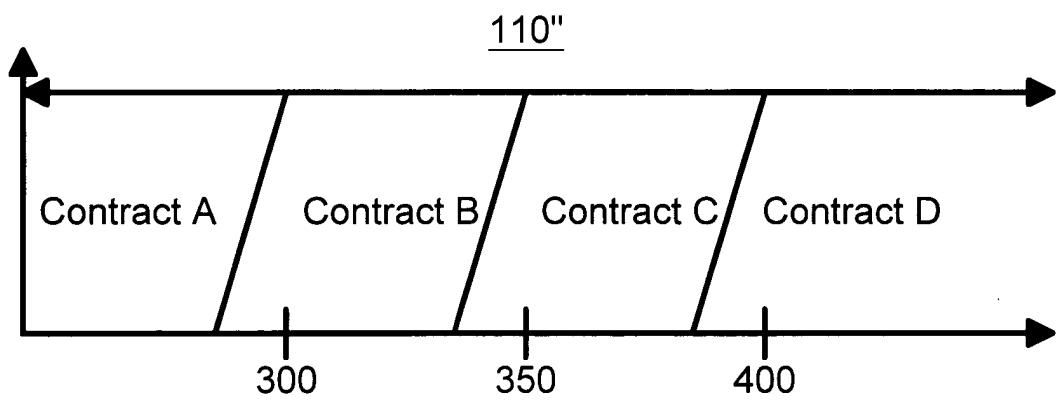


Figure 2C

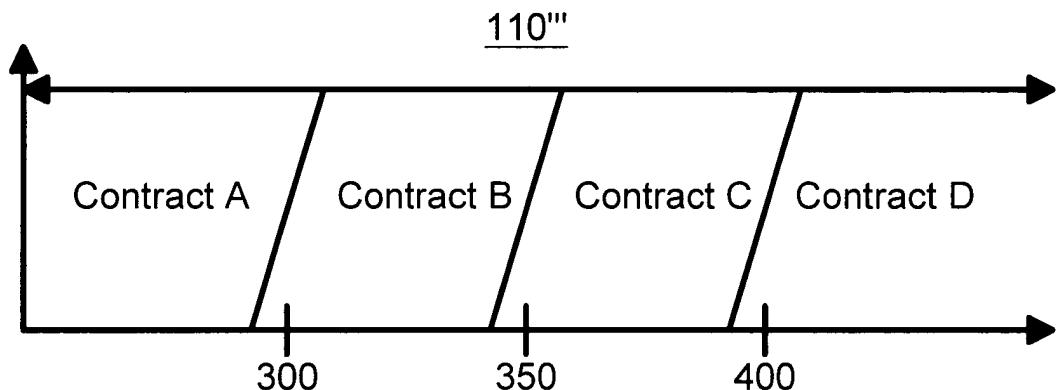


Figure 2D

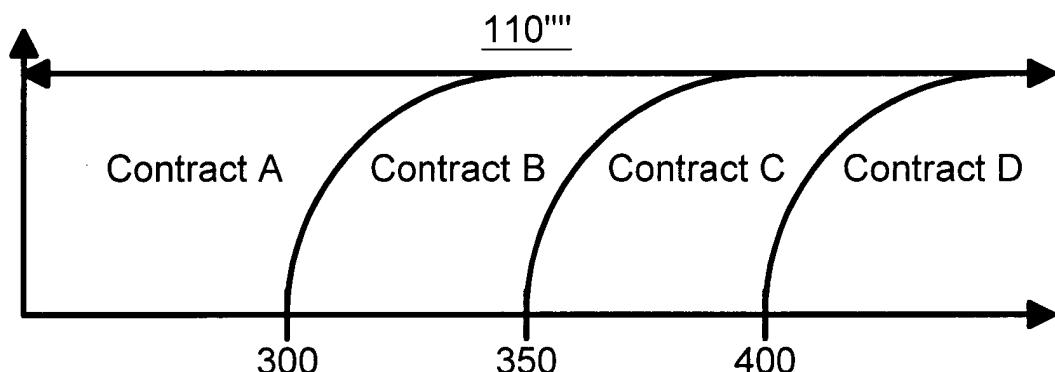


Figure 2E

120

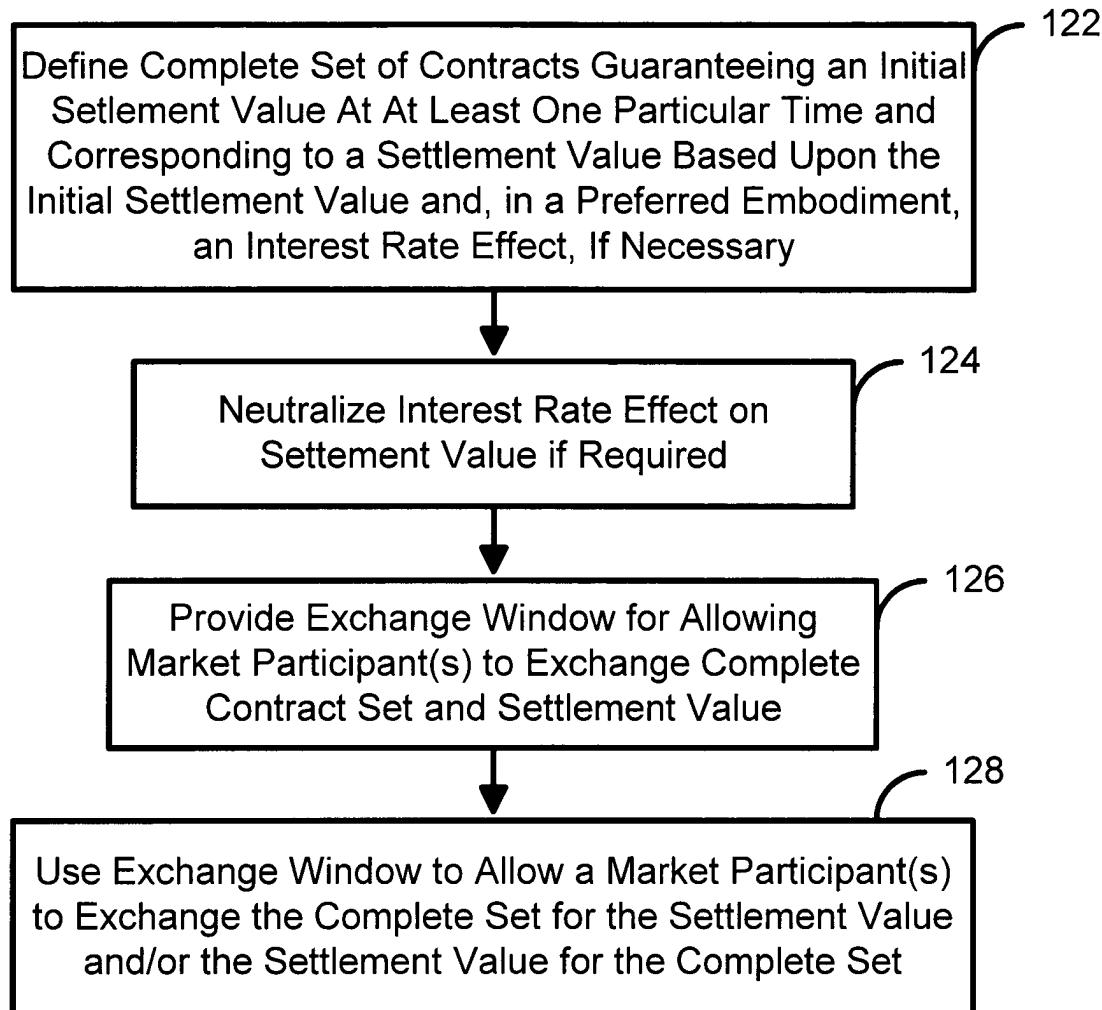


Figure 3

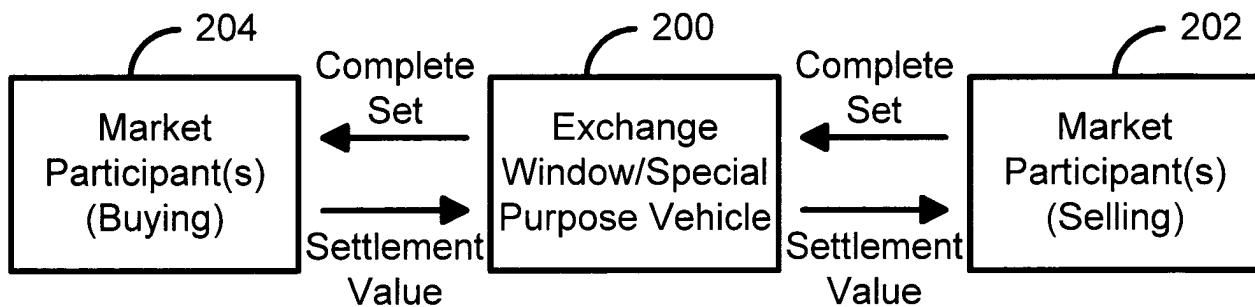


Figure 4

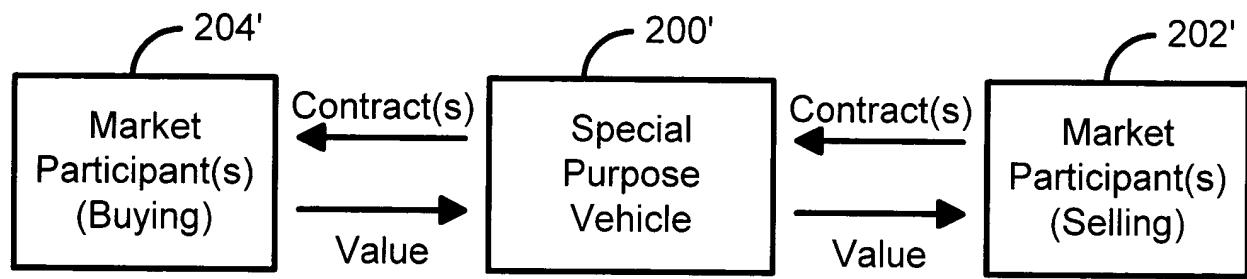


Figure 5

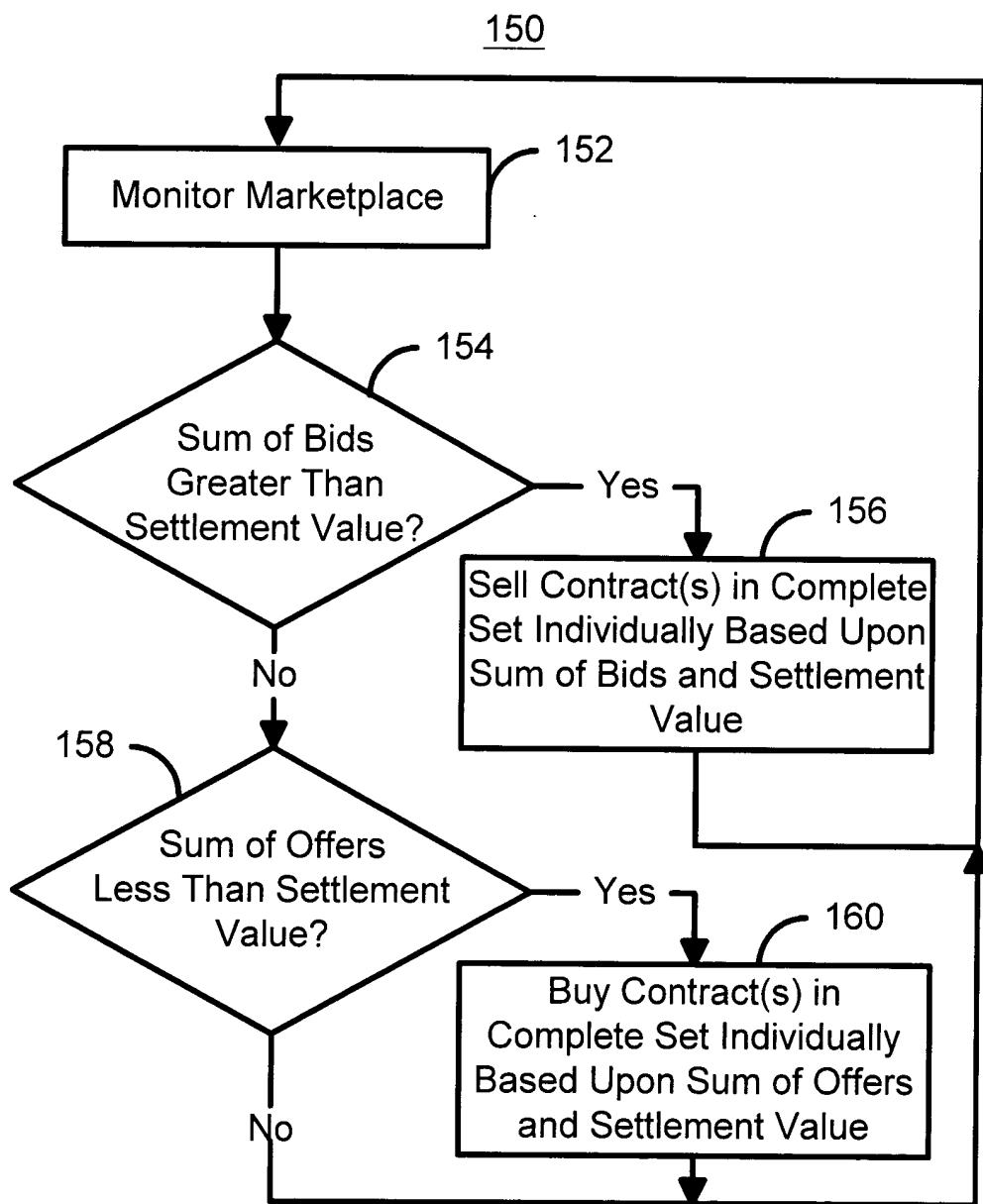


Figure 6

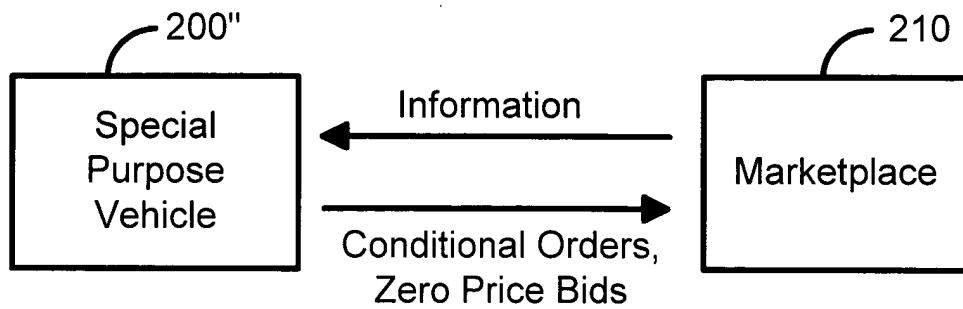


Figure 7

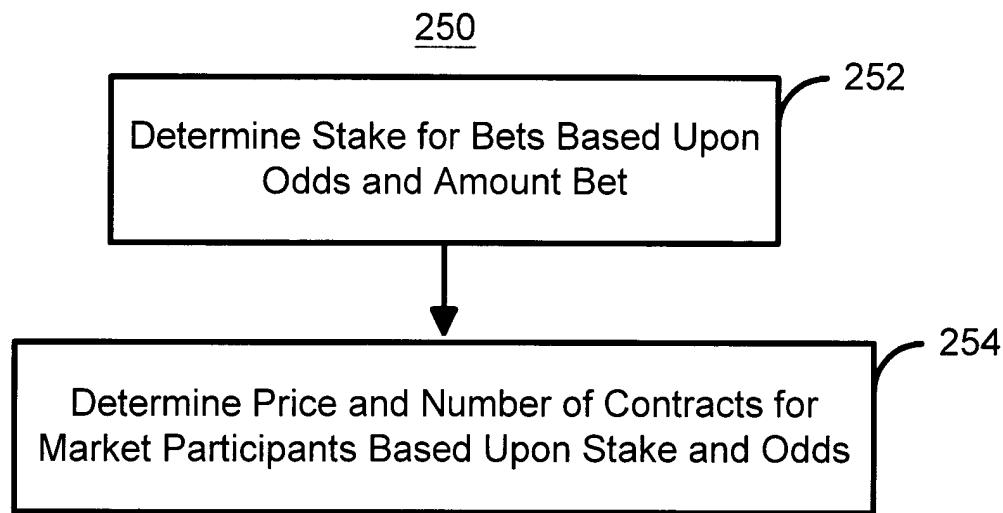


Figure 8A

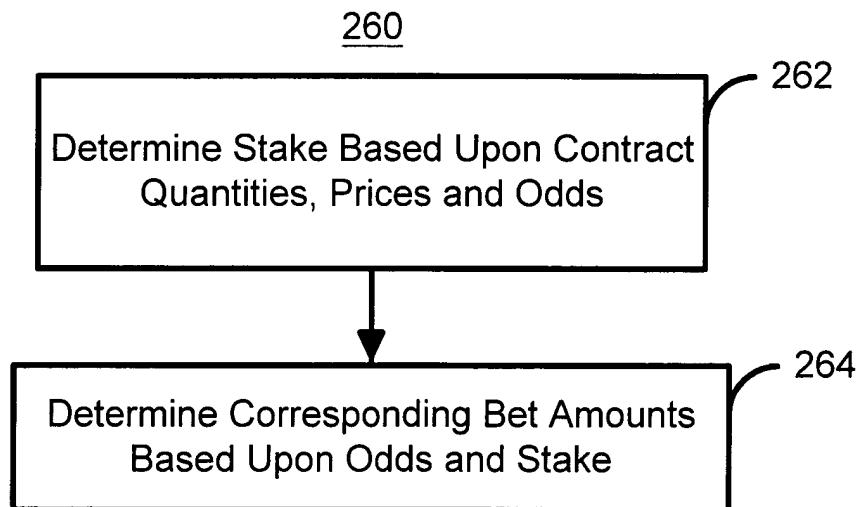


Figure 8B